



4810-AS-P

DEPARTMENT OF THE TREASURY

Government Securities: Call for Large Position Reports

AGENCY: Office of the Assistant Secretary for Financial Markets, Treasury.

ACTION: Notice.

SUMMARY: The Department of the Treasury ("Department" or "Treasury") called for the submission of Large Position Reports by those entities whose positions in the 1-5/8% Treasury Notes of May 2026 equaled or exceeded \$2.3 billion as of close of business May 16, 2016.

DATES: Large Position Reports must be received by 5:00 PM Eastern Time on June 8, 2016.

ADDRESSES: The reports must be submitted to the Federal Reserve Bank of New York, Government Securities Dealer Statistics Unit, 4th Floor, 33 Liberty Street, New York, New York 10045; or faxed to 212-720-8707.

FOR FURTHER INFORMATION CONTACT: Lori Santamorena, Kurt Eidemiller, or Kevin Hawkins; Government Securities Regulations Staff, Department of the Treasury, at 202-504-3632.

SUPPLEMENTARY INFORMATION: In a press release issued on June 1, 2016, and in this *Federal Register* notice, the Treasury called for Large Position Reports from entities whose positions in the 1-5/8% Treasury Notes of May 2026 equaled or exceeded \$2.3 billion as of the close of business Monday, May 16, 2016. Entities whose positions in this note equaled or exceeded the \$2.3 billion threshold must submit a report to the Federal Reserve Bank of New York. This call for Large Position Reports is a test pursuant to Treasury's large position reporting rules under the Government Securities Act

regulations (17 CFR Part 420). Entities with positions in this note below \$2.3 billion are not required to file reports. Reports must be received by the Government Securities Dealer Statistics Unit of the Federal Reserve Bank of New York before 5:00 PM Eastern Time on Wednesday, June 8, 2016, and must include the required position and administrative information. The reports may be faxed to (212) 720-8707 or delivered to the Bank at 33 Liberty Street, 4th floor.

The 1-5/8% Treasury Notes of May 2026, Series C-2026, have a CUSIP number of 912828R36, a STRIPS principal component CUSIP number of 9128202R7, and a maturity date of May 15, 2026.

The press release, a copy of a sample Large Position Report, which appears in Appendix B of the rules at 17 CFR Part 420, and supplementary formula guidance are available at www.treasurydirect.gov/instit/statreg/gsareg/gsareg.htm.

Questions about Treasury's large position reporting rules should be directed to Treasury's Government Securities Regulations Staff at (202) 504-3632. Questions regarding the method of submission of Large Position Reports should be directed to the Government Securities Dealer Statistics Unit of the Federal Reserve Bank of New York at (212) 720-7993 or (212) 720-8107.

The collection of large position information has been approved by the Office of Management and Budget pursuant to the Paperwork Reduction Act under OMB Control Number 1530-0064.

Daleep Singh,

Acting Assistant Secretary for Financial Markets.

[FR Doc. 2016-13348 Filed: 6/2/2016 11:15 am; Publication Date: 6/6/2016]